

Controls

Long  
 Short

OVERRIDE    REWIND    RUN    STEP

Settings

Prices	Next Open	No. Algs	50
Start Date	6/12/2020	End Offset	0
Scan Every	10	Days	Level 9
Seek Every	50	Days	Level 4
Investment Style			L&S

7/23/21: Bullish

Results

AAPL Daily	Constant Threshold			Buy/Hold	
06/12/20-07/23/21	Long	Short	L&S	Long	Short
Total Return on 10K	14,687	3,455	23,217	7,832	-7,832
Annualized Return	126%	31%	195%	68%	-75%
Efficiency	166%	127%	195%	68%	-75%
Reward Risk	7.54	2.26	9.36	2.35	-0.89
Drawdown	11.7%	8.6%	15.8%	24.0%	79.1%
%Days in mkt	76%	24%	100%	100%	100%
Trades (Good/Total)	34 / 46	25 / 45	59 / 91	1	1

Thresholds

Buy if > 50.0%

Sell if < 50.0%

Equal  
 Symmetric  
 Buy >= Sell

Invert     Auto-Invert  
 Crosshair     Replay mode

Optimize Every 0 Intervals

Optimization Window 1000 Intervals

Optimize

<b>Control Panel</b>			
<b>Symbol</b>	<b>AAPL</b>		
<b>Buy Point</b>	<b>-0.83%</b>	<b>PB</b>	
<b>Sell Point</b>	<b>1.94%</b>	<b>PB</b>	
<b>Sell % = Buy %</b>	<b>No</b>		
<b>Style</b>	<b>Long &amp; Short</b>		
<b>Start/Reset To</b>	<b>Out</b>		
<b>Scan/Seek Level</b>	<b>Scan</b>	<b>6</b>	
<b>Reset</b>	<b>No</b>		
<b>Data Interval</b>	<b>Daily</b>		
<b>Buy Scan Range</b>	<b>-5%</b>	<b>to</b>	<b>20%</b>
<b>Sell Scan Range</b>	<b>-5%</b>	<b>to</b>	<b>20%</b>
<b>Days To Analyze</b>	<b>250</b>	<b>Offset</b>	<b>0</b>
<b>Optimize</b>	<b>Return</b>		

General Settings	
Amount	\$10,000
Commission per Trade	\$0.00
Slippage per Trade	0.0000%
Periods in Peak/Trough	52
Delay in Peak/Trough (days)	0
Use Div Adj Prices	N
Days or Time	%Days in mkt
Trade Count Exit	500
Drawdown Exit	300%
Speech Alerts	Yes
Signals at Close Only	No
WebQuery End Date	
WebQuery Start Date	
Price Jump Threshold	90%
SMA Periods	50
SMA Prices	(H+L)/2
EMA Periods	10
EMA Prices	(H+L)/2
Process Unclosed Prices	Y
Stop on Errors	Yes
Backtest Start Date	
<a href="#">Click to check for updates</a>	



Scanning	
Algorithm seek	
M prefix (Misses)	Yes
O ref (Open)	Yes
H ref (High)	Yes
L ref (Low)	Yes
B/S rf (last Buy/Sell)	Yes
Y ref (Prev Open)	Yes
M ref (MA)	Yes
E ref (EMA)	Yes
A ref (Ave(HL))	Yes
U ref (User Defined)	Yes
P ref (Peak)	Yes
T ref (Trough)	Yes
I suffix (Ignore Both)	Yes
A suffix (Sell & Buy)	No
Hypotheticals	No
Assign Scan Level	4
Clear Level 4 At Start	Yes
Results Retained	100
Figure of Merit Weights	
Return	100%
% Time In Market	0%
Max Drawdown	50%
Ending Drawdown	0%
Min QARet.	100%
RecentQARet	50%
FOM Offset	5%

Bands	
BOL1	
Periods	50
Prices	(H+L)/2
Scaler	10
BOL2	
Periods	7
Prices	(H+L)/2
Scaler	10
KEL	
Periods	14
Prices	True Range
Scaler	1
RSI1	
Periods	40
Value	30.0
Scaler	1
RSI2	
Periods	40
Value	70.0
Scaler	1
TMTR	
Periods	20
Value	20.0%
Scaler	10
SMA	
Periods	20
Prices	(H+L)/2
Scaler	1.00
EMA	
Periods	10
Prices	(H+L)/2
Scaler	1.00
Donchian (UD and LD)	
Periods	20
Scaler	1.00